

INTISARI

Penelitian ini bertujuan untuk menguji pengaruh *Return On Asset* (ROA), *Return On Equity* (ROE), dan *Net Profit Margin* (NPM) terhadap *return* saham pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) periode 2012-2015.

Populasi dalam penelitian ini diperoleh dengan menggunakan metode *purposive sampling* pada perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia (BEI) selama periode 2012-2015 dan berdasarkan kriteria yang diperoleh sampel sebanyak 8 perusahaan manufaktur. Metode analisis data yang digunakan adalah analisis regresi linear berganda dengan alat bantu aplikasi SPSS (*Statistical Product and Service Solutions*).

Hasil penelitian ini menunjukkan bahwa variabel *Return On Asset* (ROA) berpengaruh positif dan signifikan terhadap *return* saham, Sedangkan variabel *Return On Equity* (ROE) dan *Net Profit Margin* (NPM) berpengaruh negatif dan tidak signifikan terhadap *return* saham. Hasil penelitian secara simultan menunjukkan bahwa *Return On Asset* (ROA), *Return On Equity* (ROE) dan *Net Profit Margin* (NPM) memiliki pengaruh signifikan terhadap *return* saham.

Kata Kunci: *return on asset, return on equity, net profit margin, return saham*

ABSTRACT

This research is aimed to test the influence of Return on Asset (ROA), Return On Equity (ROE), and Net Profit Margin (NPM) to the stock return at manufacturing company which is listed in Indonesia Stock Exchange (IDX) in 2012-2015 periods.

The population of this research is obtained by using purposive sampling method in manufacturing company which is listed in Indonesia Stock Exchange (IDX) in 2012-2015 periods and based on the criteria 8 manufacturing companies have been obtained as samples. The data analysis method has been carried out by using multiple linear regressions analysis with the application instrument of SPSS (Statistical Product and Service Solutions).

The research result shows that the variable of Return on Equity (ROE) and Net Profit Margin (NPM) does not have any significant and negative to the stock return. The research result shows that simultaneously Return on Asset (ROA), Return On Equity (ROE) and Net Profit Margin (NPM) have significant influence to the stock return.

Keywords: return on asset, return on equity, net profit margin, stock return